



ANNUAL STATEMENT  
FOR THE YEAR ENDED DECEMBER 31, 2024  
OF THE CONDITION AND AFFAIRS OF THE  
INTEGRITY PROPERTY AND CASUALTY INSURANCE COMPANY

NAIC Group Code.....0267,..... 0267..... NAIC Company Code..... 12986..... Employer's ID Number..... 41-2236417.....  
(Current)(Prior)  
Organized under the Laws of.....OH.....State of Domicile or Port of Entry.....OH.....  
Country of Domicile.....US.....  
Incorporated/Organized.....04/18/2007.....Commenced Business.....11/01/2007.....  
Statutory Home Office.....671 South High Street.....Columbus, OH, US 43206-1066.....  
Main Administrative Office.....671 South High Street.....  
Columbus, OH, US 43206-1066.....614-445-2900.....  
(Telephone)  
Mail Address.....671 South High Street.....Columbus, OH, US 43206-1066.....  
Primary Location of Books and  
Records.....671 South High Street.....  
Columbus, OH, US 43206-1066.....614-445-2900.....  
(Telephone)  
Internet Website Address.....www.integrityinsurance.com.....  
Statutory Statement Contact.....William Charles Thorsberg.....614-445-2900.....  
(Telephone)  
thorsbergw@grangeinsurance.com.....  
(E-Mail)(Fax)

OFFICERS

JOHN (NMN) AMMENDOLA, PRESIDENT & CEO.....BETH WILLIAMS MURPHY, EVP & SECRETARY.....  
CHERYL MCRAE LEBENS#, EVP & CFO.....

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA.....KATHIE JANE ANDRADE.....  
ANNA HOLLIDAY BENSON#.....JAMES MARTIN BENSON.....  
MARK LEWIS BOXER.....PHILIP NELSON DAVIS#.....  
MICHAEL DESMOND FRAIZER.....ROBERT ENLOW HOYT.....  
CHERYL MCRAE LEBENS#.....MARY MARNETTE PERRY.....  
THOMAS SIMRALL STEWART.....CHRISTIANNA (NMN) WOOD.....

State of OH.....  
County of Franklin.....SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

x [Signature] x [Signature] x [Signature]  
JOHN (NMN) AMMENDOLA BETH WILLIAMS MURPHY CHERYL MCRAE LEBENS  
PRESIDENT & CEO EVP & SECRETARY EVP & CFO

Subscribed and sworn to before me  
this 18 day of  
February, 2025  
a. Is this an original filing? Yes  
b. If no:  
1. State the amendment number:  
2. Date filed:  
3. Number of pages attached:

x [Signature]



TERESA J BURCHWELL  
Notary Public  
State of Ohio  
My Comm. Expires  
April 28, 2027

SUMMARY INVESTMENT SCHEDULE

| Investment Categories |  | Gross Investment Holdings |                                | Admitted Assets as Reported in the Annual Statement |   |                         |
|-----------------------|--|---------------------------|--------------------------------|---|---|-------------------------|
|                       |  | 1                         | 2                              | 3   | 4   | 5                       |
|                       |  | Amount                    | Percentage of Column 1 Line 13 | Amount  | Securities Lending Reinvested Collateral Amount | Total (Col. 3+4) Amount |
| 1.                    | Long-term bonds (Schedule D, Part 1):  |                           |                                |   |   |                         |
|                       | 1.01 U.S. governments  | 3,612,071                 | 22.0                           | 3,612,071   |   | 3,612,071               |
|                       | 1.02 All other governments   |                           |                                |   |   |                         |
|                       | 1.03 U.S. states, territories and possessions, etc. guaranteed                       |                           |                                |   |   |                         |
|                       | 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 1,310,727                 | 8.0                            | 1,310,727   |   | 1,310,727               |
|                       | 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed    | 7,341,116                 | 44.8                           | 7,341,116   |   | 7,341,116               |
|                       | 1.06 Industrial and miscellaneous  | 2,325,207                 | 14.2                           | 2,325,207   |   | 2,325,207               |
|                       | 1.07 Hybrid securities   |                           |                                |   |   |                         |
|                       | 1.08 Parent, subsidiaries and affiliates   |                           |                                |   |   |                         |
|                       | 1.09 SVO identified funds  |                           |                                |   |   |                         |
|                       | 1.10 Unaffiliated bank loans   |                           |                                |   |   |                         |
|                       | 1.11 Unaffiliated certificates of deposit  |                           |                                |   |   |                         |
|                       | 1.12 Total long-term bonds   | 14,589,121                | 89.0                           | 14,589,121  |   | 14,589,121              |
| 2.                    | Preferred stocks (Schedule D, Part 2, Section 1):                                    |                           |                                |   |   |                         |
|                       | 2.01 Industrial and miscellaneous (Unaffiliated)                                     |                           |                                |   |   |                         |
|                       | 2.02 Parent, subsidiaries and affiliates   |                           |                                |   |   |                         |
|                       | 2.03 Total preferred stocks  |                           |                                |   |   |                         |
| 3.                    | Common stocks (Schedule D, Part 2, Section 2):                                       |                           |                                |   |   |                         |
|                       | 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)                     |                           |                                |   |   |                         |
|                       | 3.02 Industrial and miscellaneous Other (Unaffiliated)                               |                           |                                |   |   |                         |
|                       | 3.03 Parent, subsidiaries and affiliates Publicly traded                             |                           |                                |   |   |                         |
|                       | 3.04 Parent, subsidiaries and affiliates Other                                       |                           |                                |   |   |                         |
|                       | 3.05 Mutual funds  |                           |                                |   |   |                         |
|                       | 3.06 Unit investment trusts  |                           |                                |   |   |                         |
|                       | 3.07 Closed-end funds  |                           |                                |   |   |                         |
|                       | 3.08 Exchange traded funds   |                           |                                |   |   |                         |
|                       | 3.09 Total common stocks   |                           |                                |   |   |                         |
| 4.                    | Mortgage loans (Schedule B):   |                           |                                |   |   |                         |
|                       | 4.01 Farm mortgages  |                           |                                |   |   |                         |
|                       | 4.02 Residential mortgages   |                           |                                |   |   |                         |
|                       | 4.03 Commercial mortgages  |                           |                                |   |   |                         |
|                       | 4.04 Mezzanine real estate loans   |                           |                                |   |   |                         |
|                       | 4.05 Total valuation allowance   |                           |                                |   |   |                         |
|                       | 4.06 Total mortgage loans  |                           |                                |   |   |                         |
| 5.                    | Real estate (Schedule A):  |                           |                                |   |   |                         |
|                       | 5.01 Properties occupied by company  |                           |                                |   |   |                         |
|                       | 5.02 Properties held for production of income  |                           |                                |   |   |                         |
|                       | 5.03 Properties held for sale  |                           |                                |   |   |                         |
|                       | 5.04 Total real estate   |                           |                                |   |   |                         |
| 6.                    | Cash, cash equivalents and short-term investments:                                   |                           |                                |   |   |                         |
|                       | 6.01 Cash (Schedule E, Part 1)   |                           |                                |   |   |                         |
|                       | 6.02 Cash equivalents (Schedule E, Part 2)   | 1,797,071                 | 11.0                           | 1,797,071   |   | 1,797,071               |
|                       | 6.03 Short-term investments (Schedule DA)  |                           |                                |   |   |                         |
|                       | 6.04 Total cash, cash equivalents and short-term investments                         | 1,797,071                 | 11.0                           | 1,797,071   |   | 1,797,071               |
| 7.                    | Contract loans   |                           |                                |   |   |                         |
| 8.                    | Derivatives (Schedule DB)  |                           |                                |   |   |                         |
| 9.                    | Other invested assets (Schedule BA)  |                           |                                |   |   |                         |
| 10.                   | Receivables for securities   |                           |                                |   |   |                         |
| 11.                   | Securities lending (Schedule DL, Part 1)   |                           |                                |   | XXX   | XXX                     |
| 12.                   | Other invested assets (Page 2, Line 11)  |                           |                                |   |   |                         |
| 13.                   | Total invested assets  | 16,386,192                | 100.0                          | 16,386,192  |   | 16,386,192              |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

|     |  |  |  |
|-----|--|--|--|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                           |  |  |
| 2.  | Cost of acquired:  |  |  |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                             |  |  |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....                   |  |  |
| 3.  | Current year change in encumbrances:   |  |  |
| 3.1 | Totals, Part 1, Column 13.....   |  |  |
| 3.2 | Totals, Part 3, Column 11.....   |  |  |
| 4.  | Total gain (loss) on disposals, Part 3, Column 18.....                                 |  |  |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15.....                           |  |  |
| 6.  | Total foreign exchange change in book / adjusted carrying value.....                   |  |  |
| 6.1 | Totals, Part 1, Column 15.....   |  |  |
| 6.2 | Totals, Part 3, Column 13.....   |  |  |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                      |  |  |
| 7.1 | Totals, Part 1, Column 12.....   |  |  |
| 7.2 | Totals, Part 3, Column 10.....   |  |  |
| 8.  | Deduct current year's depreciation:  |  |  |
| 8.1 | Totals, Part 1, Column 11.....   |  |  |
| 8.2 | Totals, Part 3, Column 9.....  |  |  |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)..... |  |  |
| 10. | Deduct total nonadmitted amounts.....  |  |  |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                   |  |  |

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |  |  |  |
|------|--|--|--|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year.....                            |  |  |
| 2.   | Cost of acquired:  |  |  |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7).....   |  |  |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8).....   |  |  |
| 3.   | Capitalized deferred interest and other:   |  |  |
| 3.1  | Totals, Part 1, Column 12.....   |  |  |
| 3.2  | Totals, Part 3, Column 11.....   |  |  |
| 4.   | Accrual of discount.....   |  |  |
| 5.   | Unrealized valuation increase / (decrease):  |  |  |
| 5.1  | Totals, Part 1, Column 9.....  |  |  |
| 5.2  | Totals, Part 3, Column 8.....  |  |  |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18.....   |  |  |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15.....   |  |  |
| 8.   | Deduct amortization of premium and mortgage interest points and origination fees.....                                |  |  |
| 9.   | Total foreign exchange change in book value/recorded investment excluding accrued interest:                          |  |  |
| 9.1  | Totals, Part 1, Column 13.....   |  |  |
| 9.2  | Totals, Part 3, Column 13.....   |  |  |
| 10.  | Deduct current year's other-than-temporary impairment recognized:  |  |  |
| 10.1 | Totals, Part 1, Column 11.....   |  |  |
| 10.2 | Totals, Part 3, Column 10.....   |  |  |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |  |  |
| 12.  | Total valuation allowance.....   |  |  |
| 13.  | Subtotal (Line 11 plus Line 12).....   |  |  |
| 14.  | Deduct total nonadmitted amounts.....  |  |  |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             |  |  |

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|      |  |  |  |
|------|--|--|--|
| 1.   | Book/adjusted carrying value, December 31 of prior year                            |  |  |
| 2.   | Cost of acquired:  |  |  |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8)                              |  |  |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9)                    |  |  |
| 3.   | Capitalized deferred interest and other:   |  |  |
| 3.1  | Totals, Part 1, Column 16  |  |  |
| 3.2  | Totals, Part 3, Column 12  |  |  |
| 4.   | Accrual of discount  |  |  |
| 5.   | Unrealized valuation increase / (decrease):  |  |  |
| 5.1  | Totals, Part 1, Column 13  |  |  |
| 5.2  | Totals, Part 3, Column 9   |  |  |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19                                  |  |  |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16                            |  |  |
| 8.   | Deduct amortization of premium and depreciation                                    |  |  |
| 9.   | Total foreign exchange change in book / adjusted carrying value:                   |  |  |
| 9.1  | Totals, Part 1, Column 17  |  |  |
| 9.2  | Totals, Part 3, Column 14  |  |  |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                  |  |  |
| 10.1 | Totals, Part 1, Column 15  |  |  |
| 10.2 | Totals, Part 3, Column 11  |  |  |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) |  |  |
| 12.  | Deduct total nonadmitted amounts   |  |  |
| 13.  | Statement value at end of current period (Line 11 minus Line 12)                   |  |  |

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |  |            |
|-----|--|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year  | 19,353,555 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7  | 2,841,340  |
| 3.  | Accrual of discount  | 14,279     |
| 4.  | Unrealized valuation increase / (decrease):  |            |
| 4.1 | Part 1, Column 12  |            |
| 4.2 | Part 2, Section 1, Column 15   |            |
| 4.3 | Part 2, Section 2, Column 13   |            |
| 4.4 | Part 4, Column 11  |            |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19  | (56,452)   |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7                                       | 7,483,245  |
| 7.  | Deduct amortization of premium   | 80,358     |
| 8.  | Total foreign exchange change in book / adjusted carrying value:   |            |
| 8.1 | Part 1, Column 15  |            |
| 8.2 | Part 2, Section 1, Column 19   |            |
| 8.3 | Part 2, Section 2, Column 16   |            |
| 8.4 | Part 4, Column 15  |            |
| 9.  | Deduct current year's other-than-temporary impairment recognized:  |            |
| 9.1 | Part 1, Column 14  |            |
| 9.2 | Part 2, Section 1, Column 17   |            |
| 9.3 | Part 2, Section 2, Column 14   |            |
| 9.4 | Part 4, Column 13  |            |
|     | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 |            |
| 10. |  |            |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)                               | 14,589,119 |
| 12. | Deduct total nonadmitted amounts   |            |
| 13. | Statement value at end of current period (Line 11 minus Line 12)   | 14,589,119 |

SCHEDULE D - SUMMARY BY COUNTRY  
Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description  | 1<br>Book /<br>Adjusted<br>Carrying<br>Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of<br>Bonds |
|--|--|-----------------|------------------|----------------------------|
| <b>BONDS</b>   |  |                 |                  |                            |
| Governments (including all obligations guaranteed by governments)  |  |                 |                  |                            |
| 1. United States   | 3,612,071                                    | 3,527,364       | 3,613,025        | 3,585,283                  |
| 2. Canada  |  |                 |                  |                            |
| 3. Other Countries   |  |                 |                  |                            |
| 4. Totals  | 3,612,071                                    | 3,527,364       | 3,613,025        | 3,585,283                  |
| U.S. States, Territories and Possessions (direct and guaranteed)   |  |                 |                  |                            |
| 5. Totals  |  |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)   |  |                 |                  |                            |
| 6. Totals  | 1,310,727                                    | 1,159,514       | 1,314,951        | 1,305,000                  |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions |  |                 |                  |                            |
| 7. Totals  | 7,341,116                                    | 6,775,332       | 7,479,597        | 7,343,350                  |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)                 |  |                 |                  |                            |
| 8. United States   | 2,075,470                                    | 1,955,568       | 2,135,857        | 2,046,013                  |
| 9. Canada  | 249,737                                      | 228,136         | 252,000          | 250,000                    |
| 10. Other Countries  |  |                 |                  |                            |
| 11. Totals   | 2,325,207                                    | 2,183,704       | 2,387,857        | 2,296,013                  |
| Parent, Subsidiaries and Affiliates  |  |                 |                  |                            |
| 12. Totals   |  |                 |                  |                            |
| 13. Total Bonds  | 14,589,120                                   | 13,645,914      | 14,795,430       | 14,529,646                 |
| <b>PREFERRED STOCKS</b>  |  |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated)  |  |                 |                  |                            |
| 14. United States  |  |                 |                  | XXX                        |
| 15. Canada   |  |                 |                  | XXX                        |
| 16. Other Countries  |  |                 |                  | XXX                        |
| 17. Totals   |  |                 |                  | XXX                        |
| Parent, Subsidiaries and Affiliates  |  |                 |                  |                            |
| 18. Totals   |  |                 |                  | XXX                        |
| 19. Total Preferred Stocks   |  |                 |                  | XXX                        |
| <b>COMMON STOCKS</b>   |  |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds  |  |                 |                  |                            |
| 20. United States  |  |                 |                  | XXX                        |
| 21. Canada   |  |                 |                  | XXX                        |
| 22. Other Countries  |  |                 |                  | XXX                        |
| 23. Totals   |  |                 |                  | XXX                        |
| Parent, Subsidiaries and Affiliates  |  |                 |                  |                            |
| 24. Totals   |  |                 |                  | XXX                        |
| 25. Total Common Stocks  |  |                 |                  | XXX                        |
| 26. Total Stocks   |  |                 |                  | XXX                        |
| 27. Total Bonds and Stocks   | 14,589,120                                   | 13,645,914      | 14,795,430       | XXX                        |

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation |  | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|--|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
|                  |  | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 1.               | U.S. Governments   |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 1.1              | NAIC 1.....  | 62,417         | 2,933,946                      | 119,805                          | 495,904                           |               | XXX              | 3,612,071             | 24.8                          | 1,656,348                       | 8.6                         | 3,612,071                |                               |
| 1.2              | NAIC 2.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.3              | NAIC 3.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.4              | NAIC 4.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.5              | NAIC 5.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.6              | NAIC 6.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 1.7              | Totals.....  | 62,417         | 2,933,946                      | 119,805                          | 495,904                           |               | XXX              | 3,612,071             | 24.8                          | 1,656,348                       | 8.6                         | 3,612,071                |                               |
| 2.               | All Other Governments  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 2.1              | NAIC 1.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.2              | NAIC 2.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.3              | NAIC 3.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.4              | NAIC 4.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.5              | NAIC 5.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.6              | NAIC 6.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 2.7              | Totals.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.               | U.S. States, Territories and Possessions, etc., Guaranteed                     |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 3.1              | NAIC 1.....  |                |                                |                                  |                                   |               | XXX              |                       |                               | 150,556                         | 0.8                         |                          |                               |
| 3.2              | NAIC 2.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.3              | NAIC 3.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.4              | NAIC 4.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.5              | NAIC 5.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.6              | NAIC 6.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 3.7              | Totals.....  |                |                                |                                  |                                   |               | XXX              |                       |                               | 150,556                         | 0.8                         |                          |                               |
| 4.               | U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 4.1              | NAIC 1.....  | 300,295        |                                | 1,010,432                        |                                   |               | XXX              | 1,310,727             | 9.0                           | 2,243,343                       | 11.6                        | 1,310,727                |                               |
| 4.2              | NAIC 2.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.3              | NAIC 3.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.4              | NAIC 4.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.5              | NAIC 5.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.6              | NAIC 6.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 4.7              | Totals.....  | 300,295        |                                | 1,010,432                        |                                   |               | XXX              | 1,310,727             | 9.0                           | 2,243,343                       | 11.6                        | 1,310,727                |                               |
| 5.               | U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 5.1              | NAIC 1.....  | 1,302,950      | 3,356,222                      | 2,061,318                        | 520,625                           |               | XXX              | 7,241,116             | 49.6                          | 12,759,073                      | 65.9                        | 7,241,116                |                               |
| 5.2              | NAIC 2.....  |                | 100,000                        |                                  |                                   |               | XXX              | 100,000               | 0.7                           |                                 |                             | 100,000                  |                               |
| 5.3              | NAIC 3.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.4              | NAIC 4.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.5              | NAIC 5.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.6              | NAIC 6.....  |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 5.7              | Totals.....  | 1,302,950      | 3,456,222                      | 2,061,318                        | 520,625                           |               | XXX              | 7,341,116             | 50.3                          | 12,759,073                      | 65.9                        | 7,341,116                |                               |

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |   | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|---|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |   | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 6.               | Industrial and Miscellaneous (unaffiliated) |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 6.1              | NAIC 1.....                                 | 11,364         | 1,200,574                      | 488,237                          |                                   |               | XXX              | 1,700,175             | 11.7                          | 1,918,938                       | 9.9                         | 1,387,833                | 312,341                       |
| 6.2              | NAIC 2.....                                 | 425,095        |                                | 199,937                          |                                   |               | XXX              | 625,032               | 4.3                           | 625,297                         | 3.2                         | 625,032                  |                               |
| 6.3              | NAIC 3.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 6.4              | NAIC 4.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 6.5              | NAIC 5.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 6.6              | NAIC 6.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 6.7              | Totals.....                                 | 436,459        | 1,200,574                      | 688,174                          |                                   |               | XXX              | 2,325,207             | 15.9                          | 2,544,235                       | 13.1                        | 2,012,865                | 312,341                       |
| 7.               | Hybrid Securities                           |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 7.1              | NAIC 1.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 7.2              | NAIC 2.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 7.3              | NAIC 3.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 7.4              | NAIC 4.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 7.5              | NAIC 5.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 7.6              | NAIC 6.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 7.7              | Totals.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 8.               | Parent, Subsidiaries and Affiliates         |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 8.1              | NAIC 1.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 8.2              | NAIC 2.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 8.3              | NAIC 3.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 8.4              | NAIC 4.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 8.5              | NAIC 5.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 8.6              | NAIC 6.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 8.7              | Totals.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 9.               | SVO Identified Funds                        |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 9.1              | NAIC 1.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                               |                                 |                             |                          |                               |
| 9.2              | NAIC 2.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                               |                                 |                             |                          |                               |
| 9.3              | NAIC 3.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                               |                                 |                             |                          |                               |
| 9.4              | NAIC 4.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                               |                                 |                             |                          |                               |
| 9.5              | NAIC 5.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                               |                                 |                             |                          |                               |
| 9.6              | NAIC 6.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                               |                                 |                             |                          |                               |
| 9.7              | Totals.....                                 | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                               |                                 |                             |                          |                               |
| 10.              | Unaffiliated Bank Loans                     |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 10.1             | NAIC 1.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 10.2             | NAIC 2.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 10.3             | NAIC 3.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 10.4             | NAIC 4.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 10.5             | NAIC 5.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 10.6             | NAIC 6.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 10.7             | Totals.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 11.              | Unaffiliated Certificates of Deposit        |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 11.1             | NAIC 1.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 11.2             | NAIC 2.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 11.3             | NAIC 3.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 11.4             | NAIC 4.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 11.5             | NAIC 5.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 11.6             | NAIC 6.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |
| 11.7             | Totals.....                                 |                |                                |                                  |                                   |               | XXX              |                       |                               |                                 |                             |                          |                               |

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                  |  | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                             | 9                               | 10                          | 11                       | 12                            |
|------------------|--|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|-------------------------------|---------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation |  | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.7 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed (a) |
| 12.              | Total Bonds Current Year                               |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 12.1             | NAIC 1.....  | (d) 1,677,026  | 7,490,742                      | 3,679,792                        | 1,016,528                         |               |                  | 13,864,089            | 95.0                          | XXX                             | XXX                         | 13,551,747               | 312,341                       |
| 12.2             | NAIC 2.....  | (d) 425,095    | 100,000                        | 199,937                          |                                   |               |                  | 725,032               | 5.0                           | XXX                             | XXX                         | 725,032                  |                               |
| 12.3             | NAIC 3.....  | (d)            |                                |                                  |                                   |               |                  |                       |                               | XXX                             | XXX                         |                          |                               |
| 12.4             | NAIC 4.....  | (d)            |                                |                                  |                                   |               |                  |                       |                               | XXX                             | XXX                         |                          |                               |
| 12.5             | NAIC 5.....  | (d)            |                                |                                  |                                   |               |                  | (c)                   |                               | XXX                             | XXX                         |                          |                               |
| 12.6             | NAIC 6.....  | (d)            |                                |                                  |                                   |               |                  | (c)                   |                               | XXX                             | XXX                         |                          |                               |
| 12.7             | Totals.....  | 2,102,121      | 7,590,742                      | 3,879,729                        | 1,016,528                         |               |                  | (b) 14,589,121        | 100.0                         | XXX                             | XXX                         | 14,276,779               | 312,341                       |
| 12.8             | Line 12.7 as a % of Col. 7.....                        | 14.4           | 52.0                           | 26.6                             | 7.0                               |               |                  | 100.0                 | XXX                           | XXX                             | XXX                         | 97.9                     | 2.1                           |
| 13.              | Total Bonds Prior Year                                 |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 13.1             | NAIC 1.....  | 1,249,404      | 8,519,252                      | 5,436,677                        | 3,522,925                         |               |                  | XXX                   | XXX                           | 18,728,258                      | 96.8                        | 18,404,651               | 323,608                       |
| 13.2             | NAIC 2.....  |                | 425,371                        | 199,926                          |                                   |               |                  | XXX                   | XXX                           | 625,297                         | 3.2                         | 625,297                  |                               |
| 13.3             | NAIC 3.....  |                |                                |                                  |                                   |               |                  | XXX                   | XXX                           |                                 |                             |                          |                               |
| 13.4             | NAIC 4.....  |                |                                |                                  |                                   |               |                  | XXX                   | XXX                           |                                 |                             |                          |                               |
| 13.5             | NAIC 5.....  |                |                                |                                  |                                   |               |                  | XXX                   | XXX                           | (c)                             |                             |                          |                               |
| 13.6             | NAIC 6.....  |                |                                |                                  |                                   |               |                  | XXX                   | XXX                           | (c)                             |                             |                          |                               |
| 13.7             | Totals.....  | 1,249,404      | 8,944,623                      | 5,636,603                        | 3,522,925                         |               |                  | XXX                   | XXX                           | (b) 19,353,555                  | 100.0                       | 19,029,948               | 323,608                       |
| 13.8             | Line 13.7 as a % of Col. 9.....                        | 6.5            | 46.2                           | 29.1                             | 18.2                              |               |                  | XXX                   | XXX                           | 100.0                           | XXX                         | 98.3                     | 1.7                           |
| 14.              | Total Publicly Traded Bonds                            |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 14.1             | NAIC 1.....  | 1,665,662      | 7,444,058                      | 3,425,499                        | 1,016,528                         |               |                  | 13,551,747            | 92.9                          | 18,404,651                      | 95.1                        | 13,551,747               | XXX                           |
| 14.2             | NAIC 2.....  | 425,095        | 100,000                        | 199,937                          |                                   |               |                  | 725,032               | 5.0                           | 625,297                         | 3.2                         | 725,032                  | XXX                           |
| 14.3             | NAIC 3.....  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          | XXX                           |
| 14.4             | NAIC 4.....  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          | XXX                           |
| 14.5             | NAIC 5.....  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          | XXX                           |
| 14.6             | NAIC 6.....  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          | XXX                           |
| 14.7             | Totals.....  | 2,090,757      | 7,544,058                      | 3,625,436                        | 1,016,528                         |               |                  | 14,276,779            | 97.9                          | 19,029,948                      | 98.3                        | 14,276,779               | XXX                           |
| 14.8             | Line 14.7 as a % of Col. 7.....                        | 14.6           | 52.8                           | 25.4                             | 7.1                               |               |                  | 100.0                 | XXX                           | XXX                             | XXX                         | 100.0                    | XXX                           |
| 14.9             | Line 14.7 as a % of Line 12.7, Col. 7, Section 12..... | 14.3           | 51.7                           | 24.9                             | 7.0                               |               |                  | 97.9                  | XXX                           | XXX                             | XXX                         | 97.9                     | XXX                           |
| 15.              | Total Privately Placed Bonds                           |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             |                          |                               |
| 15.1             | NAIC 1.....  | 11,364         | 46,684                         | 254,293                          |                                   |               |                  | 312,341               | 2.1                           | 323,608                         | 1.7                         | XXX                      | 312,341                       |
| 15.2             | NAIC 2.....  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.3             | NAIC 3.....  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.4             | NAIC 4.....  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.5             | NAIC 5.....  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.6             | NAIC 6.....  |                |                                |                                  |                                   |               |                  |                       |                               |                                 |                             | XXX                      |                               |
| 15.7             | Totals.....  | 11,364         | 46,684                         | 254,293                          |                                   |               |                  | 312,341               | 2.1                           | 323,608                         | 1.7                         | XXX                      | 312,341                       |
| 15.8             | Line 15.7 as a % of Col. 7.....                        | 3.6            | 15.0                           | 81.4                             |                                   |               |                  | 100.0                 | XXX                           | XXX                             | XXX                         | XXX                      | 100.0                         |
| 15.9             | Line 15.7 as a % of Line 12.7, Col. 7, Section 12..... | 0.1            | 0.3                            | 1.7                              |                                   |               |                  | 2.1                   | XXX                           | XXX                             | XXX                         | XXX                      | 2.1                           |

(a) Includes \$312,341 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.



SCHEDULE D – PART 1A – SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type |  | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|----------------------|--|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
|                      |  | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.09 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 1.                   | U.S. Governments   |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 1.01                 | Issuer Obligations   |                | 2,731,324                      |                                  | 495,904                           |               | XXX              | 3,227,227             | 22.1                           | 1,201,803                       | 6.2                         | 3,227,227                |                           |
| 1.02                 | Residential Mortgage-Backed Securities   | 62,417         | 202,622                        | 119,805                          |                                   |               | XXX              | 384,844               | 2.6                            | 454,546                         | 2.3                         | 384,844                  |                           |
| 1.03                 | Commercial Mortgage-Backed Securities  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 1.04                 | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 1.05                 | Totals   | 62,417         | 2,933,946                      | 119,805                          | 495,904                           |               | XXX              | 3,612,071             | 24.8                           | 1,656,349                       | 8.6                         | 3,612,071                |                           |
| 2.                   | All Other Governments  |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 2.01                 | Issuer Obligations   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 2.02                 | Residential Mortgage-Backed Securities   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 2.03                 | Commercial Mortgage-Backed Securities  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 2.04                 | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 2.05                 | Totals   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 3.                   | U.S. States, Territories and Possessions, Guaranteed                           |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 3.01                 | Issuer Obligations   |                |                                |                                  |                                   |               | XXX              |                       |                                | 150,556                         | 0.8                         |                          |                           |
| 3.02                 | Residential Mortgage-Backed Securities   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 3.03                 | Commercial Mortgage-Backed Securities  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 3.04                 | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 3.05                 | Totals   |                |                                |                                  |                                   |               | XXX              |                       |                                | 150,556                         | 0.8                         |                          |                           |
| 4.                   | U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 4.01                 | Issuer Obligations   | 300,295        |                                | 1,010,432                        |                                   |               | XXX              | 1,310,727             | 9.0                            | 2,243,343                       | 11.6                        | 1,310,727                |                           |
| 4.02                 | Residential Mortgage-Backed Securities   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 4.03                 | Commercial Mortgage-Backed Securities  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 4.04                 | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 4.05                 | Totals   | 300,295        |                                | 1,010,432                        |                                   |               | XXX              | 1,310,727             | 9.0                            | 2,243,343                       | 11.6                        | 1,310,727                |                           |
| 5.                   | U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 5.01                 | Issuer Obligations   | 1,246,360      | 3,399,168                      | 2,022,350                        | 502,452                           |               | XXX              | 7,170,330             | 49.1                           | 12,515,149                      | 64.7                        | 7,170,330                |                           |
| 5.02                 | Residential Mortgage-Backed Securities   | 47,317         | 24,478                         | 9,192                            | 9,463                             |               | XXX              | 90,450                | 0.6                            | 153,636                         | 0.8                         | 90,450                   |                           |
| 5.03                 | Commercial Mortgage-Backed Securities  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 5.04                 | Other Loan-Backed and Structured Securities                                    | 9,273          | 32,577                         | 29,777                           | 8,709                             |               | XXX              | 80,336                | 0.6                            | 90,288                          | 0.5                         | 80,336                   |                           |
| 5.05                 | Totals   | 1,302,950      | 3,456,223                      | 2,061,319                        | 520,624                           |               | XXX              | 7,341,116             | 50.3                           | 12,759,073                      | 65.9                        | 7,341,116                |                           |
| 6.                   | Industrial and Miscellaneous   |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 6.01                 | Issuer Obligations   | 436,459        | 1,200,574                      | 688,174                          |                                   |               | XXX              | 2,325,207             | 15.9                           | 2,544,235                       | 13.1                        | 2,012,865                | 312,341                   |
| 6.02                 | Residential Mortgage-Backed Securities   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 6.03                 | Commercial Mortgage-Backed Securities  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 6.04                 | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 6.05                 | Totals   | 436,459        | 1,200,574                      | 688,174                          |                                   |               | XXX              | 2,325,207             | 15.9                           | 2,544,235                       | 13.1                        | 2,012,865                | 312,341                   |
| 7.                   | Hybrid Securities  |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 7.01                 | Issuer Obligations   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 7.02                 | Residential Mortgage-Backed Securities   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 7.03                 | Commercial Mortgage-Backed Securities  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 7.04                 | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 7.05                 | Totals   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.                   | Parent, Subsidiaries and Affiliates  |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 8.01                 | Issuer Obligations   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.02                 | Residential Mortgage-Backed Securities   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.03                 | Commercial Mortgage-Backed Securities  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.04                 | Other Loan-Backed and Structured Securities                                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.05                 | Affiliated Bank Loans-Issued   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.06                 | Affiliated Bank Loans-Acquired   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 8.07                 | Totals   |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type |   | 1              | 2                              | 3                                | 4                                 | 5             | 6                | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|----------------------|---|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
|                      |   | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity Date | Total Current<br>Year | Col. 7 as a % of<br>Line 12.09 | Total from Col. 7<br>Prior Year | % From Col. 8 Prior<br>Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 9.                   | SVO Identified Funds                                |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 9.01                 | Exchange Traded Funds Identified by the SVO         | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                                |                                 |                             |                          |                           |
| 10.                  | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 10.01                | Unaffiliated Bank Loans - Issued                    |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 10.02                | Unaffiliated Bank Loans - Acquired                  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 10.03                | Totals  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 11.                  | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 11.01                | Totals  |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          |                           |
| 12.                  | Total Bonds Current Year                            |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 12.01                | Issuer Obligations                                  | 1,983,114      | 7,331,065                      | 3,720,956                        | 998,356                           |               | XXX              | 14,033,491            | 96.2                           | XXX                             | XXX                         | 13,721,149               | 312,341                   |
| 12.02                | Residential Mortgage-Backed Securities              | 109,733        | 227,100                        | 128,996                          | 9,463                             |               | XXX              | 475,294               | 3.3                            | XXX                             | XXX                         | 475,294                  |                           |
| 12.03                | Commercial Mortgage-Backed Securities               |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.04                | Other Loan-Backed and Structured Securities         | 9,273          | 32,577                         | 29,777                           | 8,709                             |               | XXX              | 80,336                | 0.6                            | XXX                             | XXX                         | 80,336                   |                           |
| 12.05                | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.06                | Affiliated Bank Loans                               |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.07                | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.08                | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               | XXX              |                       |                                | XXX                             | XXX                         |                          |                           |
| 12.09                | Totals  | 2,102,120      | 7,590,742                      | 3,879,729                        | 1,016,528                         |               |                  | 14,589,121            | 100.0                          | XXX                             | XXX                         | 14,276,779               | 312,341                   |
| 12.10                | Lines 12.09 as a % Col. 7                           | 14.4           | 52.0                           | 26.6                             | 7.0                               |               |                  | 100.0                 | XXX                            | XXX                             | XXX                         | 97.9                     | 2.1                       |
| 13.                  | Total Bonds Prior Year                              |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 13.01                | Issuer Obligations                                  | 1,110,221      | 8,600,620                      | 5,443,061                        | 3,501,184                         |               | XXX              | XXX                   | XXX                            | 18,655,086                      | 96.4                        | 18,331,478               | 323,608                   |
| 13.02                | Residential Mortgage-Backed Securities              | 127,564        | 307,574                        | 164,430                          | 8,613                             |               | XXX              | XXX                   | XXX                            | 608,181                         | 3.1                         | 608,181                  |                           |
| 13.03                | Commercial Mortgage-Backed Securities               |                |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.04                | Other Loan-Backed and Structured Securities         | 11,619         | 36,429                         | 29,112                           | 13,128                            |               | XXX              | XXX                   | XXX                            | 90,288                          | 0.5                         | 90,288                   |                           |
| 13.05                | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.06                | Affiliated Bank Loans                               |                |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.07                | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.08                | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               | XXX              | XXX                   | XXX                            |                                 |                             |                          |                           |
| 13.09                | Totals  | 1,249,404      | 8,944,623                      | 5,636,603                        | 3,522,925                         |               |                  | XXX                   | XXX                            | 19,353,555                      | 100.0                       | 19,029,947               | 323,608                   |
| 13.10                | Line 13.09 as a % of Col. 9                         | 6.5            | 46.2                           | 29.1                             | 18.2                              |               |                  | XXX                   | XXX                            | 100.0                           | XXX                         | 98.3                     | 1.7                       |
| 14.                  | Total Publicly Traded Bonds                         |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 14.01                | Issuer Obligations                                  | 1,971,750      | 7,284,381                      | 3,466,663                        | 998,356                           |               | XXX              | 13,721,149            | 94.1                           | 18,331,478                      | 94.7                        | 13,721,149               | XXX                       |
| 14.02                | Residential Mortgage-Backed Securities              | 109,733        | 227,100                        | 128,996                          | 9,463                             |               | XXX              | 475,294               | 3.3                            | 608,181                         | 3.1                         | 475,294                  | XXX                       |
| 14.03                | Commercial Mortgage-Backed Securities               |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          | XXX                       |
| 14.04                | Other Loan-Backed and Structured Securities         | 9,273          | 32,577                         | 29,777                           | 8,709                             |               | XXX              | 80,336                | 0.6                            | 90,288                          | 0.5                         | 80,336                   | XXX                       |
| 14.05                | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                                |                                 |                             |                          | XXX                       |
| 14.06                | Affiliated Bank Loans                               |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          | XXX                       |
| 14.07                | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          | XXX                       |
| 14.08                | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             |                          | XXX                       |
| 14.09                | Totals  | 2,090,756      | 7,544,058                      | 3,625,436                        | 1,016,528                         |               |                  | 14,276,779            | 97.9                           | 19,029,947                      | 98.3                        | 14,276,779               | XXX                       |
| 14.10                | Line 14.09 as a % of Col. 7                         | 14.6           | 52.8                           | 25.4                             | 7.1                               |               |                  | 100.0                 | XXX                            | XXX                             | XXX                         | 100.0                    | XXX                       |
| 14.11                | Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 14.3           | 51.7                           | 24.9                             | 7.0                               |               |                  | 97.9                  | XXX                            | XXX                             | XXX                         | 97.9                     | XXX                       |
| 15.                  | Total Privately Placed Bonds                        |                |                                |                                  |                                   |               |                  |                       |                                |                                 |                             |                          |                           |
| 15.01                | Issuer Obligations                                  | 11,364         | 46,684                         | 254,293                          |                                   |               | XXX              | 312,341               | 2.1                            | 323,608                         | 1.7                         | XXX                      | 312,341                   |
| 15.02                | Residential Mortgage-Backed Securities              |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.03                | Commercial Mortgage-Backed Securities               |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.04                | Other Loan-Backed and Structured Securities         |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.05                | SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           |                  |                       |                                |                                 |                             | XXX                      |                           |
| 15.06                | Affiliated Bank Loans                               |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.07                | Unaffiliated Bank Loans                             |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.08                | Unaffiliated Certificates of Deposit                |                |                                |                                  |                                   |               | XXX              |                       |                                |                                 |                             | XXX                      |                           |
| 15.09                | Totals  | 11,364         | 46,684                         | 254,293                          |                                   |               |                  | 312,341               | 2.1                            | 323,608                         | 1.7                         | XXX                      | 312,341                   |
| 15.10                | Line 15.09 as a % of Col. 7                         | 3.6            | 15.0                           | 81.4                             |                                   |               |                  | 100.0                 | XXX                            | XXX                             | XXX                         | XXX                      | 100.0                     |
| 15.11                | Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 0.1            | 0.3                            | 1.7                              |                                   |               |                  | 2.1                   | XXX                            | XXX                             | XXX                         | XXX                      | 2.1                       |

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS  
(Cash Equivalents)

|     |  | 1         | 2     | 3                               | 4         |
|-----|--|-----------|-------|---------------------------------|-----------|
|     |  | Total     | Bonds | Money<br>Market<br>Mutual Funds | Other (a) |
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         | 1,376,773 |       | 1,376,773                       |           |
| 2.  | Cost of cash equivalents acquired.....   | 8,264,276 |       | 8,264,276                       |           |
| 3.  | Accrual of discount.....   |           |       |                                 |           |
| 4.  | Unrealized valuation increase / (decrease).....                                      |           |       |                                 |           |
| 5.  | Total gain (loss) on disposals.....  |           |       |                                 |           |
| 6.  | Deduct consideration received on disposals.....                                      | 7,843,978 |       | 7,843,978                       |           |
| 7.  | Deduct amortization of premium.....  |           |       |                                 |           |
| 8.  | Total foreign exchange change in book / adjusted carrying value.....                 |           |       |                                 |           |
| 9.  | Deduct current year's other-than-temporary impairment recognized.....                |           |       |                                 |           |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 1,797,071 |       | 1,797,071                       |           |
| 11. | Deduct total nonadmitted amounts.....  |           |       |                                 |           |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                | 1,797,071 |       | 1,797,071                       |           |

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

(E-07) Schedule BA - Part 1

NONE

(E-08) Schedule BA - Part 2

NONE

(E-09) Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1  | 2   | Codes |         |              | 6  | 7           | Fair Value                           |            | 10        | 11                                   | Change in Book / Adjusted Carrying Value            |   |  |   | Interest |                      |           |  |                               | Dates      |  |
|--|---|-------|---------|--------------|--|-------------|--------------------------------------|------------|-----------|--------------------------------------|---|---|--|---|----------|----------------------|-----------|--|-------------------------------|------------|--|
|  |   | 3     | 4       | 5            |  |             | 8                                    | 9          |           |                                      | 12  | 13  | 14   | 15  | 16       | 17                   | 18        | 19                                     | 20                            | 21         | 22                                     |
| CUSIP<br>Identification  | Description                               | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| U.S. Governments, Issuer Obligations   |   |       |         |              |  |             |                                      |            |           |                                      |   |   |  |   |          |                      |           |  |                               |            |  |
| 912810-TM-0  | US TREASURY N/B 4 15/11/42                | SD    |         |              | 1.A  | 495,684     | 90.074                               | 450,371    | 500,000   | 495,904                              |   | 153   |  |   | 4.000    | 4.065                | MN        | 2,597                                  | 20,000                        | 07/18/2023 | 11/15/2042                             |
| 912828-X8-8  | US TREASURY N/B 2.375 15/05/27            | SD    |         |              | 1.A  | 704,120     | 95.758                               | 679,880    | 710,000   | 707,190                              |   | 1,138   |  |   | 2.375    | 2.548                | MN        | 2,189                                  | 16,863                        | 03/28/2022 | 05/15/2027                             |
| 91282C-JC-6  | US TREASURY N/B 4.625 15/10/26            |       |         |              | 1.A  | 2,026,797   | 100.606                              | 2,012,109  | 2,000,000 | 2,024,134                            |   | (2,663)   |  |   | 4.625    | 3.924                | AO        | 19,821                                 |                               | 10/16/2024 | 10/15/2026                             |
| 0019999999 – U.S. Governments, Issuer Obligations  |   |       |         |              |  | 3,226,601   | XXX                                  | 3,142,361  | 3,210,000 | 3,227,227                            |   | (1,372)   |  |   | XXX      | XXX                  | XXX       | 24,607                                 | 36,863                        | XXX        | XXX                                    |
| U.S. Governments, Residential Mortgage-Backed Securities   |   |       |         |              |  |             |                                      |            |           |                                      |   |   |  |   |          |                      |           |  |                               |            |  |
| 38374G-V4-1  | GOVT NATIONAL MORT A 6 POOL<br>ID N.A.    |       |         | 4            | 1.A  | 386,424     | 102.590                              | 385,003    | 375,283   | 384,844                              |   | (2,570)   |  |   | 6.000    | 5.193                | MON       | 1,876                                  | 22,852                        | 03/07/2023 | 06/20/2034                             |
| 0029999999 – U.S. Governments, Residential Mortgage-Backed Securities  |   |       |         |              |  | 386,424     | XXX                                  | 385,003    | 375,283   | 384,844                              |   | (2,570)   |  |   | XXX      | XXX                  | XXX       | 1,876                                  | 22,852                        | XXX        | XXX                                    |
| 0109999999 – Subtotals – U.S. Governments  |   |       |         |              |  | 3,613,025   | XXX                                  | 3,527,364  | 3,585,283 | 3,612,071                            |   | (3,942)   |  |   | XXX      | XXX                  | XXX       | 26,484                                 | 59,714                        | XXX        | XXX                                    |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations   |   |       |         |              |  |             |                                      |            |           |                                      |   |   |  |   |          |                      |           |  |                               |            |  |
| 111746-JF-1  | BROCKTON MA 2.558                         |       |         |              | 1.D FE   | 253,808     | 85.339                               | 213,347    | 250,000   | 252,712                              |   | (361)   |  |   | 2.558    | 2.386                | MN        | 1,066                                  | 6,395                         | 11/03/2021 | 11/01/2031                             |
| 678713-GL-6  | OKLAHOMA CNTY OK INDEP SCH<br>DIS 4.75    |       |         |              | 1.E FE   | 301,638     | 100.075                              | 300,224    | 300,000   | 300,295                              |   | (852)   |  |   | 4.750    | 4.455                | MN        | 2,375                                  | 21,375                        | 04/13/2023 | 05/01/2025                             |
| 689172-HR-8  | OTTAWA & GLANDORF OH LOCAL<br>SCH 2.049   |       |         | 2            | 1.B FE   | 249,506     | 79.963                               | 195,909    | 245,000   | 247,720                              |   | (431)   |  |   | 2.049    | 1.851                | JD        | 418                                    | 5,020                         | 09/09/2020 | 12/01/2033                             |
| 774285-7T-1  | ROCKWALL TX INDEP SCH DIST<br>2.621       |       |         | 2            | 1.A FE   | 200,000     | 88.957                               | 177,914    | 200,000   | 200,000                              |   |   |  |   | 2.621    | 2.621                | FA        | 1,980                                  | 5,242                         | 12/05/2019 | 02/15/2031                             |
| 981865-KA-5  | WORTHINGTON MN INDEP SCH<br>DIST# 3.03    |       |         | 2            | 1.A FE   | 185,000     | 89.338                               | 165,274    | 185,000   | 185,000                              |   |   |  |   | 3.030    | 3.030                | FA        | 2,336                                  | 5,606                         | 12/12/2019 | 02/01/2034                             |
| 989258-PD-4  | ZEELAND MI PUBLIC SCHS 2.075              |       |         | 2            | 1.C FE   | 125,000     | 85.476                               | 106,845    | 125,000   | 125,000                              |   |   |  |   | 2.075    | 2.075                | MN        | 432                                    | 2,594                         | 06/24/2020 | 05/01/2031                             |
| 0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations  |   |       |         |              |  | 1,314,951   | XXX                                  | 1,159,514  | 1,305,000 | 1,310,727                            |   | (1,644)   |  |   | XXX      | XXX                  | XXX       | 8,607                                  | 46,231                        | XXX        | XXX                                    |
| 0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)  |   |       |         |              |  | 1,314,951   | XXX                                  | 1,159,514  | 1,305,000 | 1,310,727                            |   | (1,644)   |  |   | XXX      | XXX                  | XXX       | 8,607                                  | 46,231                        | XXX        | XXX                                    |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations |   |       |         |              |  |             |                                      |            |           |                                      |   |   |  |   |          |                      |           |  |                               |            |  |
| 04048R-MM-5  | ARIZONA BRD OF RGTS ST UNIV SY<br>5       |       |         | 2            | 1.C FE   | 293,285     | 100.732                              | 251,829    | 250,000   | 252,452                              |   | (4,767)   |  |   | 5.000    | 3.032                | JJ        | 6,250                                  | 12,500                        | 03/26/2015 | 07/01/2036                             |
| 25483V-KK-9  | DIST OF COLUMBIA REVENUE 5                |       |         | 2            | 1.D FE   | 182,909     | 100.159                              | 150,239    | 150,000   | 150,000                              |   |   |  |   | 5.000    | 5.000                | JD        | 625                                    | 7,500                         | 11/08/2012 | 12/01/2027                             |
| 3130AJ-B2-4  | FEDERAL HOME LOAN BANK 2.59<br>19/03/40   |       |         | 2            | 1.B FE   | 252,230     | 71.231                               | 178,078    | 250,000   | 250,000                              |   |   |  |   | 2.590    | 2.590                | MS        | 1,835                                  | 6,475                         | 05/20/2020 | 03/19/2040                             |
| 3130AK-R5-7  | FEDERAL HOME LOAN BANK 1.29<br>28/01/30   |       |         | 2            | 1.B FE   | 236,145     | 84.616                               | 211,539    | 250,000   | 240,969                              |   | 1,671   |  |   | 1.290    | 2.039                | JJ        | 1,371                                  | 3,225                         | 01/19/2022 | 01/28/2030                             |
| 3130AN-QZ-6  | FEDERAL HOME LOAN BANK 1.65<br>25/08/31   |       |         | 2            | 1.B FE   | 500,000     | 82.279                               | 411,392    | 500,000   | 500,000                              |   |   |  |   | 1.650    | 1.650                | FA        | 2,888                                  | 8,250                         | 08/18/2021 | 08/25/2031                             |
| 3130AQ-RH-8  | FEDERAL HOME LOAN BANK 2<br>25/02/27      |       |         | 2            | 1.B FE   | 250,000     | 95.230                               | 238,074    | 250,000   | 250,000                              |   |   |  |   | 2.000    | 2.000                | FA        | 1,750                                  | 5,000                         | 01/27/2022 | 02/25/2027                             |
| 3130AV-WN-8  | FEDERAL HOME LOAN BANK 4.84<br>15/05/30   |       |         | 2            | 1.B FE   | 399,400     | 99.757                               | 399,030    | 400,000   | 399,522                              |   | 76  |  |   | 4.840    | 4.865                | MN        | 2,474                                  | 19,360                        | 05/09/2023 | 05/15/2030                             |
| 3133EM-RF-1  | FEDERAL FARM CREDIT BANK 1.2<br>26/02/29  |       |         | 2            | 1.B FE   | 248,813     | 87.435                               | 218,587    | 250,000   | 249,368                              |   | 147   |  |   | 1.200    | 1.262                | FA        | 1,042                                  | 3,000                         | 02/18/2021 | 02/26/2029                             |
| 3133EN-BU-3  | FEDERAL FARM CREDIT BANK 1.83<br>25/04/30 |       |         | 2            | 1.B FE   | 149,663     | 87.082                               | 130,623    | 150,000   | 149,782                              |   | 39  |  |   | 1.830    | 1.859                | AO        | 503                                    | 2,745                         | 11/04/2021 | 04/25/2030                             |
| 3134GW-CF-1  | FREDDIE MAC 1.1 27/07/28                  |       |         | 2            | 1.B FE   | 750,000     | 88.723                               | 665,425    | 750,000   | 750,000                              |   |   |  |   | 1.100    | 1.100                | JJ        | 3,529                                  | 8,250                         | 07/20/2020 | 07/27/2028                             |
| 3134GX-G2-4  | FREDDIE MAC 4.05 21/07/25                 |       |         | 2            | 1.B FE   | 493,350     | 99.866                               | 499,328    | 500,000   | 498,497                              |   | 2,598   |  |   | 4.050    | 4.596                | JJ        | 9,000                                  | 20,250                        | 12/19/2022 | 07/21/2025                             |
| 3134GX-R9-7  | FREDDIE MAC 4.16 28/08/25                 |       |         | 2            | 1.B FE   | 741,660     | 99.808                               | 748,561    | 750,000   | 747,863                              |   | 3,111   |  |   | 4.160    | 4.598                | FA        | 10,660                                 | 31,200                        | 12/14/2022 | 08/28/2025                             |
| 3135GA-A6-8  | FANNIE MAE 1 14/12/28                     |       |         | 2            | 1.B FE   | 500,000     | 87.230                               | 436,151    | 500,000   | 500,000                              |   |   |  |   | 1.000    | 1.000                | JD        | 236                                    | 5,000                         | 12/09/2020 | 12/14/2028                             |
| 3136G4-ZU-0  | FANNIE MAE 1 28/01/28                     |       |         | 2            | 1.B FE   | 750,000     | 89.938                               | 674,532    | 750,000   | 750,000                              |   |   |  |   | 1.000    | 1.000                | JJ        | 3,188                                  | 7,500                         | 07/21/2020 | 01/28/2028                             |
| 437887-GX-4  | HOMEWOOD AL EDUCNTL BLDG<br>AUTHR 2.785   |       |         |              | 2.B FE   | 100,000     | 92.981                               | 92,981     | 100,000   | 100,000                              |   |   |  |   | 2.785    | 2.785                | JD        | 232                                    | 2,785                         | 11/21/2019 | 12/01/2027                             |
| 485424-QK-4  | KANSAS ST DEPT OF TRANSPRTN<br>HI 5       |       |         | 2            | 1.C FE   | 430,721     | 101.172                              | 354,103    | 350,000   | 356,172                              |   | (9,041)   |  |   | 5.000    | 2.343                | MS        | 5,833                                  | 17,500                        | 12/15/2015 | 09/01/2029                             |
| 613741-KX-4  | MONTGOMERY CNTY VA ECON<br>DEV AU 2.992   |       |         | 2            | 1.C FE   | 150,848     | 88.065                               | 132,097    | 150,000   | 150,291                              |   | (115)   |  |   | 2.992    | 2.909                | JD        | 374                                    | 4,488                         | 10/25/2019 | 06/01/2032                             |

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1  | 2                                    | Codes |         |           | 6   | 7           | Fair Value                     |            | 10        | 11                             | Change in Book / Adjusted Carrying Value   |   |   |  | Interest |                   |           |                               |                         | Dates      |                                  |
|--|--------------------------------------|-------|---------|-----------|---|-------------|--------------------------------|------------|-----------|--------------------------------|--|---|---|--|----------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|
|  |                                      | 3     | 4       | 5         |   |             | 8                              | 9          |           |                                | 12   | 13  | 14  | 15   | 16       | 17                | 18        | 19                            | 20                      | 21         | 22                               |
| CUSIP Identification   | Description                          | Code  | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired   | Stated Contractual Maturity Date |
| 631060-CT-5  | NARRAGANSETT BAY RI COMMISSION 2.264 |       |         | 1.2       | 1.D FE  | 101,864     | 83.311                         | 83,311     | 100,000   | 101,086                        |  | (179)                                     |   |  | 2.264    | 2.061             | MS        | 755                           | 2,264                   | 06/23/2020 | 09/01/2032                       |
| 641279-UN-2  | NEVADA ST HSG DIV SF MTGE REVE 5.077 |       |         |           | 1.B FE  | 209,624     | 100.909                        | 211,910    | 210,000   | 209,706                        |  | 53  |   |  | 5.077    | 5.110             | AO        | 2,665                         | 10,662                  | 05/22/2023 | 10/01/2029                       |
| 677659-V6-8  | OHIO ST WTR DEV AUTH REVENUE 4.817   |       |         | 1         | 1.A FE  | 314,543     | 100.004                        | 315,013    | 315,000   | 314,591                        |  | 48  |   |  | 4.817    | 4.844             | JD        | 1,264                         | 15,174                  | 03/27/2024 | 12/01/2030                       |
| 859883-EP-1  | STEUBEN LAKES IN REGL WST DIST 1.837 |       |         | 2         | 1.C FE  | 150,000     | 83.324                         | 124,986    | 150,000   | 150,000                        |  |   |   |  | 1.837    | 1.837             | MS        | 919                           | 2,756                   | 09/11/2020 | 09/01/2031                       |
| 958697-KY-9  | WSTRN MN MUNI PWR AGY 2.695          |       |         | 1         | 1.D FE  | 100,049     | 87.986                         | 87,986     | 100,000   | 100,030                        |  | (4)                                       |   |  | 2.695    | 2.690             | JJ        | 1,348                         | 2,695                   | 11/25/2019 | 01/01/2032                       |
| 0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations                          |                                      |       |         |           |   | 7,305,102   | XXX                            | 6,615,774  | 7,175,000 | 7,170,330                      |  | (6,362)                                   |   |  | XXX      | XXX               | XXX       | 58,739                        | 198,578                 | XXX        | XXX                              |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities                   |                                      |       |         |           |   |             |                                |            |           |                                |  |   |   |  |          |                   |           |                               |                         |            |                                  |
| 3128HX-SS-5  | FREDDIEMAC STRIP 3 POOL ID N.A.      |       |         | 4         | 1.A   | 28,509      | 89.382                         | 24,355     | 27,249    | 27,936                         |  | (91)                                      |   |  | 3.000    | 2.619             | MON       | 68                            | 823                     | 09/13/2012 | 08/15/2042                       |
| 3137FK-R3-2  | FREDDIE MAC 4 POOL ID N.A.           |       |         | 4         | 1.A   | 54,721      | 99.002                         | 52,068     | 52,593    | 52,703                         |  | (188)                                     |   |  | 4.000    | 3.622             | MON       | 175                           | 2,297                   | 03/13/2019 | 11/15/2046                       |
| 31398S-SG-9  | FANNIE MAE 3.5 POOL ID N.A.          |       |         | 4         | 1.A   | 9,986       | 97.175                         | 9,374      | 9,646     | 9,811                          |  | (65)                                      |   |  | 3.500    | 2.776             | MON       | 28                            | 345                     | 08/26/2011 | 12/25/2030                       |
| 0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities      |                                      |       |         |           |   | 93,216      | XXX                            | 85,797     | 89,487    | 90,450                         |  | (344)                                     |   |  | XXX      | XXX               | XXX       | 272                           | 3,465                   | XXX        | XXX                              |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities              |                                      |       |         |           |   |             |                                |            |           |                                |  |   |   |  |          |                   |           |                               |                         |            |                                  |
| 31404S-GD-1  | FANNIE MAE 5 POOL ID 776996          |       |         | 4         | 1.A FE  | 28,811      | 99.143                         | 27,506     | 27,744    | 28,306                         |  | (122)                                     |   |  | 5.000    | 4.488             | MON       | 116                           | 1,400                   | 09/28/2009 | 04/01/2034                       |
| 31418D-EP-3  | FANNIE MAE 3 POOL ID MA3741          |       |         | 4         | 1.A   | 52,469      | 90.484                         | 46,254     | 51,119    | 52,030                         |  | (159)                                     |   |  | 3.000    | 2.640             | MON       | 128                           | 1,550                   | 08/27/2019 | 08/01/2039                       |
| 0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities |                                      |       |         |           |   | 81,279      | XXX                            | 73,761     | 78,863    | 80,336                         |  | (281)                                     |   |  | XXX      | XXX               | XXX       | 243                           | 2,950                   | XXX        | XXX                              |
| 0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions                                  |                                      |       |         |           |   | 7,479,597   | XXX                            | 6,775,332  | 7,343,350 | 7,341,116                      |  | (6,987)                                   |   |  | XXX      | XXX               | XXX       | 59,254                        | 204,993                 | XXX        | XXX                              |
| Industrial and Miscellaneous (Unaffiliated), Issuer Obligations  |                                      |       |         |           |   |             |                                |            |           |                                |  |   |   |  |          |                   |           |                               |                         |            |                                  |
| 029163-AD-4  | MUNICH RE AMERICA CORP 7.45 15/12/26 |       |         |           | 1.F FE  | 135,018     | 105.050                        | 105,050    | 100,000   | 106,235                        |  | (2,995)                                   |   |  | 7.450    | 4.130             | JD        | 331                           | 7,450                   | 02/06/2013 | 12/15/2026                       |
| 06051G-GL-7  | BANK OF AMERICA CORP 3.705 24/04/28  |       |         | 2         | 1.G FE  | 237,277     | 97.393                         | 228,874    | 235,000   | 235,716                        |  | (291)                                     |   |  | 3.705    | 3.568             | JAJO      | 1,620                         | 8,707                   | 04/12/2019 | 04/24/2028                       |
| 06368E-3G-5  | BANK OF MONTREAL 1 10/02/27          |       | A       | 2         | 1.F FE  | 149,250     | 90.782                         | 136,172    | 150,000   | 149,737                        |  | 123                                       |   |  | 1.000    | 1.084             | FMAN      | 213                           | 1,500                   | 12/15/2020 | 02/10/2027                       |
| 129268-AB-4  | CALEDONIA GENERA 1.95 28/02/34       |       |         | 2         | 1.C FE  | 113,469     | 82.600                         | 91,697     | 111,013   | 112,842                        |  | (373)                                     |   |  | 1.950    | 1.586             | MON       | 6                             | 2,172                   | 07/21/2021 | 02/28/2034                       |
| 202795-JK-7  | COMMONWEALTH EDISON CO 2.95 15/08/27 |       |         | 2         | 1.F FE  | 167,498     | 95.940                         | 143,909    | 150,000   | 156,734                        |  | (2,786)                                   |   |  | 2.950    | 1.036             | FA        | 1,672                         | 4,425                   | 01/26/2021 | 08/15/2027                       |
| 26875P-AU-5  | EOG RESOURCES INC 4.375 15/04/30     |       |         | 2         | 1.G FE  | 121,095     | 97.229                         | 97,229     | 100,000   | 111,696                        |  | (2,187)                                   |   |  | 4.375    | 1.938             | AO        | 924                           | 4,375                   | 07/17/2020 | 04/15/2030                       |
| 291011-AQ-7  | EMERSON ELECTRIC CO 6 15/08/32       |       |         |           | 1.F FE  | 135,175     | 106.054                        | 106,054    | 100,000   | 122,248                        |  | (2,586)                                   |   |  | 6.000    | 2.761             | FA        | 2,267                         | 6,000                   | 09/10/2019 | 08/15/2032                       |
| 571676-AB-1  | MARS INC 3.2 01/04/30                |       |         | 2         | 1.E FE  | 199,044     | 92.223                         | 184,446    | 200,000   | 199,500                        |  | 86  |   |  | 3.200    | 3.252             | AO        | 1,600                         | 6,400                   | 04/10/2019 | 04/01/2030                       |
| 58013M-EU-4  | MCDONALD'S CORP 3.375 26/05/25       |       |         | 2         | 2.A FE  | 149,772     | 99.464                         | 149,197    | 150,000   | 149,989                        |  | 27  |   |  | 3.375    | 3.393             | MN        | 492                           | 5,063                   | 05/18/2015 | 05/26/2025                       |
| 63743F-ZS-8  | NATIONAL RURAL UTIL COOP 3 15/12/27  |       |         |           | 1.F FE  | 177,879     | 94.301                         | 165,027    | 175,000   | 176,112                        |  | (356)                                     |   |  | 3.000    | 2.776             | MON       | 233                           | 5,250                   | 09/24/2019 | 12/15/2027                       |
| 74834L-AX-8  | QUEST DIAGNOSTICS INC 3.5 30/03/25   |       |         | 2         | 2.A FE  | 126,393     | 99.656                         | 124,570    | 125,000   | 125,000                        |  | (166)                                     |   |  | 3.500    | 3.515             | MS        | 1,106                         | 4,375                   | 04/21/2015 | 03/30/2025                       |
| 756109-BK-9  | REALTY INCOME CORP 3.1 15/12/29      |       |         | 2         | 1.G FE  | 222,138     | 91.735                         | 229,339    | 250,000   | 229,357                        |  | 3,581                                     |   |  | 3.100    | 4.983             | JD        | 344                           | 7,750                   | 12/01/2022 | 12/15/2029                       |
| 89114R-5B-8  | TORONTO-DOMINION BANK 2.375 08/11/27 |       | A       | 2         | 1.G FE  | 102,750     | 91.964                         | 91,964     | 100,000   | 100,000                        |  |   |   |  | 2.375    | 2.375             | FMAN      | 350                           | 2,375                   | 07/31/2020 | 11/08/2027                       |
| 92277G-AU-1  | VENTAS REALTY LP 3 15/01/30          |       |         | 2         | 2.A FE  | 99,922      | 90.311                         | 90,311     | 100,000   | 99,959                         |  | 7   |   |  | 3.000    | 3.009             | JJ        | 1,383                         | 3,000                   | 08/16/2019 | 01/15/2030                       |

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1  | 2                          | Codes |         |              | 6  | 7           | Fair Value                           |            | 10         | 11                                   | Change in Book / Adjusted Carrying Value            |   |  |   | Interest |                      |           |  |                               | Dates      |  |
|--|----------------------------|-------|---------|--------------|--|-------------|--------------------------------------|------------|------------|--------------------------------------|---|---|--|---|----------|----------------------|-----------|--|-------------------------------|------------|--|
|  |                            | 3     | 4       | 5            |  |             | 8                                    | 9          |            |                                      | 12  | 13  | 14   | 15  | 16       | 17                   | 18        | 19                                     | 20                            | 21         | 22                                     |
| CUSIP<br>Identification  | Description                | Code  | Foreign | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual Cost | Rate Used To<br>Obtain Fair<br>Value | Fair Value | Par Value  | Book /<br>Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec. During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity Date |
| 94974B-GP-9  | WELLS FARGO & COMPANY 3.55 |       |         |              | 2.A FE   | 151,221     | 99.209                               | 148,813    | 150,000    | 150,106                              |   | (137)   |  |   | 3.550    | 3.454                | MS        | 1,361                                  | 5,325                         | 09/22/2015 | 09/29/2025                             |
| 95040Q-AJ-3  | WELLTOWER INC 3.1 15/01/30 |       |         | 2            | 2.A FE   | 99,958      | 91.054                               | 91,054     | 100,000    | 99,978                               |   | 4   |  |   | 3.100    | 3.105                | JJ        | 1,429                                  | 3,100                         | 08/09/2019 | 01/15/2030                             |
| 1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations |                            |       |         |              |  | 2,387,857   | XXX                                  | 2,183,704  | 2,296,013  | 2,325,207                            |   | (8,049)   |  |   | XXX      | XXX                  | XXX       | 15,331                                 | 77,266                        | XXX        | XXX                                    |
| 1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)         |                            |       |         |              |  | 2,387,857   | XXX                                  | 2,183,704  | 2,296,013  | 2,325,207                            |   | (8,049)   |  |   | XXX      | XXX                  | XXX       | 15,331                                 | 77,266                        | XXX        | XXX                                    |
| 2419999999 – Subtotals – Issuer Obligations                                  |                            |       |         |              |  | 14,234,511  | XXX                                  | 13,101,353 | 13,986,013 | 14,033,491                           |   | (17,427)  |  |   | XXX      | XXX                  | XXX       | 107,285                                | 358,938                       | XXX        | XXX                                    |
| 2429999999 – Subtotals – Residential Mortgage-Backed Securities              |                            |       |         |              |  | 479,640     | XXX                                  | 470,800    | 464,770    | 475,294                              |   | (2,914)   |  |   | XXX      | XXX                  | XXX       | 2,148                                  | 26,317                        | XXX        | XXX                                    |
| 2449999999 – Subtotals – Other Loan-Backed and Structured Securities         |                            |       |         |              |  | 81,279      | XXX                                  | 73,761     | 78,863     | 80,336                               |   | (281)   |  |   | XXX      | XXX                  | XXX       | 243                                    | 2,950                         | XXX        | XXX                                    |
| 2509999999 – Subtotals – Total Bonds   |                            |       |         |              |  | 14,795,430  | XXX                                  | 13,645,914 | 14,529,646 | 14,589,120                           |   | (20,622)  |  |   | XXX      | XXX                  | XXX       | 109,676                                | 388,205                       | XXX        | XXX                                    |

|    |                |   |                |                |              |              |              |              |  |  |  |
|----|----------------|---|----------------|----------------|--------------|--------------|--------------|--------------|--|--|--|
| 1. | Line<br>Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |                |                |              |              |              |              |  |  |  |
|    | 1A             | 1A \$4,482,449  | 1B \$5,743,428 | 1C \$1,146,757 | 1D \$603,828 | 1E \$499,795 | 1F \$711,065 | 1G \$676,768 |  |  |  |
|    | 1B             | 2A \$625,032  | 2B \$100,000   | 2C \$          |              |              |              |              |  |  |  |
|    | 1C             | 3A \$   | 3B \$          | 3C \$          |              |              |              |              |  |  |  |
|    | 1D             | 4A \$   | 4B \$          | 4C \$          |              |              |              |              |  |  |  |
|    | 1E             | 5A \$   | 5B \$          | 5C \$          |              |              |              |              |  |  |  |
|    | 1F             | 6 \$  |                |                |              |              |              |              |  |  |  |



(E-11) Schedule D - Part 2 - Section 1

NONE

(E-12) Schedule D - Part 2 - Section 2

NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1  | 2  | 3       | 4                     | 5                            | 6                            | 7                    | 8                    | 9  |
|--|--|---------|-----------------------|------------------------------|------------------------------|----------------------|----------------------|--|
| CUSIP<br>Identification  | Description                              | Foreign | Date Acquired         | Name of Vendor               | Number of Shares<br>of Stock | Actual Cost          | Par Value            | Paid for Accrued<br>Interest and Dividends |
| <b>Bonds: U.S. Governments</b>   |  |         |                       |                              |                              |                      |                      |  |
| 91282C-JC-6 .....  | US TREASURY N/B 4.625 15/10/26 .....     | .....   | .....10/16/2024 ..... | STIFEL NICOLAUS AND CO ..... | .....XXX .....               | .....2,026,797 ..... | .....2,000,000 ..... | .....508 .....                             |
| 0109999999 – Bonds: U.S. Governments .....   |  |         |                       |                              |                              | .....2,026,797 ..... | .....2,000,000 ..... | .....508 .....                             |
| <b>Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>             |  |         |                       |                              |                              |                      |                      |  |
| 677659-V6-8 .....  | OHIO ST WTR DEV AUTH REVENUE 4.817 ..... | .....   | .....03/27/2024 ..... | STIFEL NICOLAUS AND CO ..... | .....XXX .....               | .....314,543 .....   | .....315,000 .....   | .....5,058 .....                           |
| 0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions ..... |  |         |                       |                              |                              | .....314,543 .....   | .....315,000 .....   | .....5,058 .....                           |
| 2509999997 – Subtotals - Bonds - Part 3 .....  |  |         |                       |                              |                              | .....2,341,340 ..... | .....2,315,000 ..... | .....5,566 .....                           |
| 2509999998 – Summary Item from Part 5 for Bonds .....  |  |         |                       |                              |                              | .....500,000 .....   | .....500,000 .....   | .....229 .....                             |
| 2509999999 – Subtotals - Bonds .....   |  |         |                       |                              |                              | .....2,841,340 ..... | .....2,815,000 ..... | .....5,795 .....                           |
| 6009999999 – Totals .....  |  |         |                       |                              |                              | .....2,841,340 ..... | .....XXX .....       | .....5,795 .....                           |

Annual Statement for the Year 2024 of the Integrity Property and Casualty Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1   | 2                                    | 3       | 4             | 5                                    | 6                         | 7             | 8         | 9           | 10  | Change in Book / Adjusted Carrying Value   |   |   |                                      |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               |
|---|--------------------------------------|---------|---------------|--------------------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
|   |                                      |         |               |                                      |                           |               |           |             |   | 11   | 12  | 13  | 14                                   | 15   |   |  |                                  |                               |  |                                  |
| CUSIP Identification  | Description                          | Foreign | Disposal Date | Name of Purchaser                    | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds: U.S. Governments   |                                      |         |               |                                      |                           |               |           |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |
| 38374G-V4-1   | GOVT NATIONAL MORT A 6 POOL ID N.A.  |         | 12/01/2024    | MBS PAYDOWN                          | XXX                       | 66,920        | 66,920    | 68,907      | 68,788                                    |  | (211)                                     |   | (211)                                |  | 66,920  |  |                                  |                               | 1,839  | 06/20/2034                       |
| 0109999999 – Bonds: U.S. Governments  |                                      |         |               |                                      |                           | 66,920        | 66,920    | 68,907      | 68,788                                    |  | (211)                                     |   | (211)                                |  | 66,920  |  |                                  |                               | 1,839  | XXX                              |
| Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)   |                                      |         |               |                                      |                           |               |           |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |
| 677522-NH-3   | OHIO ST 5                            |         | 03/01/2024    | SECURITY CALLED BY ISSUER at 100.000 | XXX                       | 150,000       | 150,000   | 171,690     | 150,556                                   |  | (556)                                     |   | (556)                                |  | 150,000   |  |                                  |                               | 3,750  | 09/01/2036                       |
| 0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)  |                                      |         |               |                                      |                           | 150,000       | 150,000   | 171,690     | 150,556                                   |  | (556)                                     |   | (556)                                |  | 150,000   |  |                                  |                               | 3,750  | XXX                              |
| Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)   |                                      |         |               |                                      |                           |               |           |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |
| 005518-WY-7   | ADAMS & WELD CNTYS CO SCH DIST 5     |         | 08/07/2024    | ROBERT W. BAIRD LIMITED ROBERTWB     | XXX                       | 156,282       | 150,000   | 182,582     | 167,487                                   |  | (2,617)                                   |   | (2,617)                              |  | 164,870   |  | (8,588)                          | (8,588)                       | 5,146  | 12/01/2042                       |
| 052430-JU-0   | AUSTIN TX INDEP SCH DIST 5           |         | 08/01/2024    | SECURITY CALLED BY ISSUER at 100.000 | XXX                       | 200,000       | 200,000   | 245,518     | 203,020                                   |  | (3,020)                                   |   | (3,020)                              |  | 200,000   |  |                                  |                               | 10,000   | 08/01/2026                       |
| 109367-VG-4   | BRIGHTON MI AREA SCH DIST 5          |         | 08/08/2024    | DEAN WITTER REYNOLDS INC             | XXX                       | 273,125       | 250,000   | 320,993     | 293,876                                   |  | (4,818)                                   |   | (4,818)                              |  | 289,057   |  | (15,932)                         | (15,932)                      | 9,653  | 05/01/2029                       |
| 447025-UX-3   | HUNTSVILLE AL 5                      |         | 08/06/2024    | FIRST TENNESSEE BANK N.A. FIRSTTEN   | XXX                       | 255,753       | 250,000   | 314,745     | 266,589                                   |  | (4,203)                                   |   | (4,203)                              |  | 262,386   |  | (6,633)                          | (6,633)                       | 9,583  | 05/01/2035                       |
| 0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)  |                                      |         |               |                                      |                           | 885,160       | 850,000   | 1,063,837   | 930,972                                   |  | (14,659)                                  |   | (14,659)                             |  | 916,313   |  | (31,154)                         | (31,154)                      | 34,382   | XXX                              |
| Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                                      |         |               |                                      |                           |               |           |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |
| 160853-ST-5   | CHARLOTTE-MECKLENBURG NC HOSP 5      |         | 08/08/2024    | DEAN WITTER REYNOLDS INC             | XXX                       | 152,850       | 150,000   | 169,791     | 155,035                                   |  | (1,465)                                   |   | (1,465)                              |  | 153,570   |  | (720)                            | (720)                         | 8,000  | 01/15/2036                       |
| 19648F-AM-6   | COLORADO ST HLTH FACS AUTH HOS 5     |         | 08/07/2024    | ROBERT W. BAIRD LIMITED ROBERTWB     | XXX                       | 155,393       | 150,000   | 186,780     | 159,812                                   |  | (2,454)                                   |   | (2,454)                              |  | 157,358   |  | (1,965)                          | (1,965)                       | 5,479  | 11/15/2030                       |
| 23542J-AT-2   | DALLAS TX WTRWKS & SWR SYS REV 5     |         | 08/15/2024    | STIFEL NICOLAUS AND CO               | XXX                       | 361,400       | 350,000   | 409,017     | 368,273                                   |  | (4,034)                                   |   | (4,034)                              |  | 364,238   |  | (2,839)                          | (2,839)                       | 15,313   | 10/01/2034                       |
| 3128HX-SS-5   | FREDDIEMAC STRIP 3 POOL ID N.A.      |         | 12/01/2024    | MBS PAYDOWN                          | XXX                       | 2,277         | 2,277     | 2,382       | 2,337                                     |  | (4)                                       |   | (4)                                  |  | 2,277   |  |                                  |                               | 32   | 08/15/2042                       |
| 3130AT-FY-8   | FEDERAL HOME LOAN BANK 5 20/10/25    |         | 10/20/2024    | SECURITY CALLED BY ISSUER at 100.000 | XXX                       | 500,000       | 500,000   | 496,425     | 496,735                                   |  | 1,418                                     |   | 1,418                                |  | 498,152   |  | 1,848                            | 1,848                         | 25,000   | 10/20/2025                       |
| 3130AX-DY-1   | FEDERAL HOME LOAN BANK 5.55 26/09/25 |         | 09/26/2024    | SECURITY CALLED BY ISSUER at 100.000 | XXX                       | 500,000       | 500,000   | 500,000     | 500,000                                   |  |   |   |                                      |  | 500,000   |  |                                  |                               | 27,519   | 09/26/2025                       |
| 3134GX-2T-0   | FREDDIE MAC 4.5 30/09/25             |         | 12/30/2024    | SECURITY CALLED BY ISSUER at 100.000 | XXX                       | 500,000       | 500,000   | 500,000     | 500,000                                   |  |   |   |                                      |  | 500,000   |  |                                  |                               | 28,125   | 09/30/2025                       |
| 3134GY-3J-9   | FREDDIE MAC 5.5 25/08/25             |         | 05/25/2024    | SECURITY CALLED BY ISSUER at 100.000 | XXX                       | 250,000       | 250,000   | 250,000     | 250,000                                   |  |   |   |                                      |  | 250,000   |  |                                  |                               | 10,313   | 08/25/2025                       |
| 3134GY-7L-0   | FREDDIE MAC 5.2 27/09/24             |         | 09/27/2024    | MATURITY                             | XXX                       | 900,000       | 900,000   | 900,000     | 900,000                                   |  |   |   |                                      |  | 900,000   |  |                                  |                               | 35,100   | 09/27/2024                       |
| 3134GY-M3-3   | FREDDIE MAC 5.5 20/03/28             |         | 03/20/2024    | SECURITY CALLED BY ISSUER at 100.000 | XXX                       | 500,000       | 500,000   | 500,000     | 500,000                                   |  |   |   |                                      |  | 500,000   |  |                                  |                               | 13,750   | 03/20/2028                       |
| 3137FK-R3-2   | FREDDIE MAC 4 POOL ID N.A.           |         | 12/01/2024    | MBS PAYDOWN                          | XXX                       | 57,857        | 57,857    | 60,198      | 58,054                                    |  | (77)                                      |   | (77)                                 |  | 57,857  |  |                                  |                               | 976  | 11/15/2046                       |
| 31398S-SG-9   | FANNIE MAE 3.5 POOL ID N.A.          |         | 12/01/2024    | MBS PAYDOWN                          | XXX                       | 2,618         | 2,618     | 2,710       | 2,669                                     |  | (8)                                       |   | (8)                                  |  | 2,618   |  |                                  |                               | 42   | 12/25/2030                       |
| 31404S-GD-1   | FANNIE MAE 5 POOL ID 776996          |         | 12/01/2024    | MBS PAYDOWN                          | XXX                       | 3,017         | 3,017     | 3,133       | 3,085                                     |  | (7)                                       |   | (7)                                  |  | 3,017   |  |                                  |                               | 77   | 04/01/2034                       |
| 31418D-EP-3   | FANNIE MAE 3 POOL ID MA3741          |         | 12/01/2024    | MBS PAYDOWN                          | XXX                       | 6,638         | 6,638     | 6,813       | 6,762                                     |  | (9)                                       |   | (9)                                  |  | 6,638   |  |                                  |                               | 85   | 08/01/2039                       |
| 414005-WL-8   | HARRIS CNTY TX 5                     |         | 08/15/2024    | STIFEL NICOLAUS AND CO               | XXX                       | 206,638       | 200,000   | 252,910     | 214,847                                   |  | (3,477)                                   |   | (3,477)                              |  | 211,370   |  | (4,732)                          | (4,732)                       | 10,028   | 08/15/2031                       |
| 574486-FG-6   | MARYSVILLE OH WTR SYS MTGE REV 3     |         | 08/13/2024    | ROBERT W. BAIRD LIMITED ROBERTWB     | XXX                       | 195,858       | 200,000   | 207,966     | 202,348                                   |  | (1,020)                                   |   | (1,020)                              |  | 201,328   |  | (5,470)                          | (5,470)                       | 4,217  | 12/01/2030                       |
| 64971W-L9-9   | NEW YORK CITY NY TRANSITIONAL 5      |         | 08/13/2024    | BREAN CAPITAL LLC                    | XXX                       | 256,318       | 250,000   | 313,650     | 266,561                                   |  | (4,332)                                   |   | (4,332)                              |  | 262,229   |  | (5,912)                          | (5,912)                       | 9,826  | 05/01/2034                       |
| 64986D-DT-9   | NEW YORK ST ENVRNMNTL FACS COR 5     |         | 08/13/2024    | BREAN CAPITAL LLC                    | XXX                       | 194,195       | 185,000   | 223,763     | 199,727                                   |  | (2,553)                                   |   | (2,553)                              |  | 197,174   |  | (2,979)                          | (2,979)                       | 6,141  | 06/15/2035                       |
| 677632-D3-2   | OHIO ST UNIV 5                       |         | 12/01/2024    | SECURITY CALLED BY ISSUER at 100.000 | XXX                       | 200,000       | 200,000   | 239,006     | 204,003                                   |  | (4,003)                                   |   | (4,003)                              |  | 200,000   |  |                                  |                               | 10,000   | 12/01/2029                       |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1   | 2   | 3       | 4                | 5                                     | 6                               | 7             | 8         | 9           | 10  | Change in Book / Adjusted Carrying Value            |   |  |  |   | 16  | 17  | 18                                     | 19                                  | 20  | 21  |
|---|---|---------|------------------|---------------------------------------|---------------------------------|---------------|-----------|-------------|---|---|---|--|--|---|---|---|--|-------------------------------------|---|---|
|   |   |         |                  |                                       |                                 |               |           |             |   | 11  | 12  | 13   | 14   | 15  |   |   |  |                                     |   |   |
| CUSIP<br>Identification   | Description                               | Foreign | Disposal<br>Date | Name of Purchaser                     | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 938782-FS-3   | WASHINGTON DC MET AREA<br>TRANSIT 5       |         | 08/07/2024       | ROBERT W. BAIRD LIMITED<br>ROBERTWB   | XXX                             | 207,058       | 200,000   | 239,048     | 215,070   |   | (2,503)   |  | (2,503)                                    |   | 212,567   |   | (5,509)                                | (5,509)                             | 11,028  | 07/01/2037                                |
| 977100-FC-5   | WISCONSIN ST GEN FUND<br>ANNUAL A 5       |         | 08/19/2024       | FIRST TENNESSEE BANK<br>N.A. FIRSTTEN | XXX                             | 518,090       | 500,000   | 572,210     | 520,589   |   | (5,480)   |  | (5,480)                                    |   | 515,109   |   | 2,981                                  | 2,981                               | 20,069  | 05/01/2035                                |
| 0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed<br>Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |   |         |                  |                                       |                                 | 5,670,206     | 5,607,408 | 6,035,804   | 5,725,908   |   | (30,010)  |  | (30,010)                                   |   | 5,695,504   |   | (25,298)                               | (25,298)                            | 241,119   | XXX                                       |
| Bonds: Industrial and Miscellaneous (Unaffiliated)  |   |         |                  |                                       |                                 |               |           |             |   |   |   |  |  |   |   |   |  |                                     |   |   |
| 129268-AB-4   | CALEDONIA GENERA 1.95<br>28/02/34         |         | 12/31/2024       | MBS PAYDOWN                           | XXX                             | 10,959        | 10,959    | 11,202      | 11,159  |   | (20)  |  | (20)                                       |   | 10,959  |   |  |                                     | 109   | 02/28/2034                                |
| 13607X-EA-1   | CANADIAN IMPERIAL BANK<br>5.15 01/30/2024 | A       | 01/30/2024       | MATURITY                              | XXX                             | 200,000       | 200,000   | 200,000     | 200,000   |   |   |  |  |   | 200,000   |   |  |                                     | 858   | 01/30/2024                                |
| 1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)   |   |         |                  |                                       |                                 | 210,959       | 210,959   | 211,202     | 211,159   |   | (20)  |  | (20)                                       |   | 210,959   |   |  |                                     | 967   | XXX                                       |
| 2509999997 – Subtotals - Bonds - Part 4   |   |         |                  |                                       |                                 | 6,983,245     | 6,885,288 | 7,551,440   | 7,087,384   |   | (45,456)  |  | (45,456)                                   |   | 7,039,697   |   | (56,452)                               | (56,452)                            | 282,057   | XXX                                       |
| 2509999998 – Summary Item from Part 5 for Bonds   |   |         |                  |                                       |                                 | 500,000       | 500,000   | 500,000     |   |   |   |  |  | 500,000   |   |   |  |                                     | 13,750  | XXX                                       |
| 2509999999 – Subtotals - Bonds  |   |         |                  |                                       |                                 | 7,483,245     | 7,385,288 | 8,051,440   | 7,087,384   |   | (45,456)  |  | (45,456)                                   |   | 7,539,697   |   | (56,452)                               | (56,452)                            | 295,807   | XXX                                       |
| 6009999999 – Totals   |   |         |                  |                                       |                                 | 7,483,245     | XXX       | 8,051,440   | 7,087,384   |   | (45,456)  |  | (45,456)                                   |   | 7,539,697   |   | (56,452)                               | (56,452)                            | 295,807   | XXX                                       |

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1   | 2                                      | 3       | 4                | 5                           | 6                | 7  | 8  | 9           | 10            | 11   | Change in Book / Adjusted Carrying Value            |   |  |  |   | 17  | 18                                     | 19                                  | 20   | 21   |
|---|--|---------|------------------|-----------------------------|------------------|--|--|-------------|---------------|--|---|---|--|--|---|---|--|-------------------------------------|--|--|
|   |  |         |                  |                             |                  |  |  |             |               |  | 12  | 13  | 14   | 15   | 16  |   |  |                                     |  |  |
| CUSIP<br>Identification   | Description                            | Foreign | Date<br>Acquired | Name of Vendor              | Disposal<br>Date | Name of Purchaser                          | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book /<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change<br>in B./A.C.V.<br>(12+13-14) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest and<br>Dividends |
| Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions                 |  |         |                  |                             |                  |  |  |             |               |  |   |   |  |  |   |   |  |                                     |  |  |
| 3130B0-NT-2   | FEDERAL HOME LOAN BANK<br>5.5 28/09/26 |         | .03/28/2024      | LOOP CAPITAL<br>MARKETS LLC | .09/30/2024      | SECURITY CALLED<br>BY ISSUER at<br>100.000 | 500,000  | 500,000     | 500,000       | 500,000  |   |   |  |  |   |   |  |                                     | 13,750   | 229  |
| 0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of<br>Agencies and Authorities of Governments and Their Political Subdivisions |  |         |                  |                             |                  |  | 500,000  | 500,000     | 500,000       | 500,000  |   |   |  |  |   |   |  |                                     | 13,750   | 229  |
| 2509999998 – Subtotals - Bonds  |  |         |                  |                             |                  |  | 500,000  | 500,000     | 500,000       | 500,000  |   |   |  |  |   |   |  |                                     | 13,750   | 229  |
| 6009999999 – Totals   |  |         |                  |                             |                  |  | 500,000  | 500,000     | 500,000       | 500,000  |   |   |  |  |   |   |  |                                     | 13,750   | 229  |

(E-16) Schedule D - Part 6 - Section 1  
**NONE**

(E-16) Schedule D - Part 6 - Section 2  
**NONE**

(E-17) Schedule DA - Part 1  
**NONE**

(E-18) Schedule DB - Part A - Section 1  
**NONE**

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)  
**NONE**

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge  
**NONE**

(E-19) Schedule DB - Part A - Section 2  
**NONE**

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)  
**NONE**

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge  
**NONE**

(E-20) Schedule DB - Part B - Section 1  
**NONE**

(E-20) Schedule DB - Part B - Section 1 - Broker Name  
**NONE**

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)  
**NONE**

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge  
**NONE**

(E-21) Schedule DB - Part B - Section 2  
**NONE**

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)  
**NONE**

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge  
**NONE**

(E-22) Schedule DB - Part D - Section 1  
**NONE**

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity  
**NONE**

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity  
**NONE**

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

NONE

(E-27) Schedule E - Part 1

NONE

(E-27) Schedule E - Part 1 - Totals of Depository Balances on the Last Day of Each Month

NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1  | 2   | 3     | 4                    | 5                | 6             | 7                                 | 8                                     | 9                              |
|--|---|-------|----------------------|------------------|---------------|-----------------------------------|---------------------------------------|--------------------------------|
| CUSIP Identification   | Description                               | Code  | Date Acquired        | Rate of Interest | Maturity Date | Book / Adjusted<br>Carrying Value | Amount of Interest<br>Due and Accrued | Amount Received<br>During Year |
| Exempt Money Market Mutual Funds – as Identified by SVO                    |   |       |                      |                  |               |                                   |                                       |                                |
| 665279-87-3 .....  | NORTHERN INSTITL TREASURY PORTFOLIO ..... | ..... | .....12/31/2024..... | .....            | .....XXX..... | .....1,797,071                    | .....4,623                            | .....95,017                    |
| 8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO ..... |   |       |                      |                  |               | .....1,797,071                    | .....4,623                            | .....95,017                    |
| 8609999999 – Total Cash Equivalents .....                                  |   |       |                      |                  |               | .....1,797,071                    | .....4,623                            | .....95,017                    |

|    |                |   |       |       |       |       |       |       |
|----|----------------|---|-------|-------|-------|-------|-------|-------|
| 1. | Line<br>Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |       |       |       |       |       |       |
|    | 1A             | 1A \$   | 1B \$ | 1C \$ | 1D \$ | 1E \$ | 1F \$ | 1G \$ |
|    | 1B             | 2A \$   | 2B \$ | 2C \$ |       |       |       |       |
|    | 1C             | 3A \$   | 3B \$ | 3C \$ |       |       |       |       |
|    | 1D             | 4A \$   | 4B \$ | 4C \$ |       |       |       |       |
|    | 1E             | 5A \$   | 5B \$ | 5C \$ |       |       |       |       |
|    | 1F             | 6 \$  |       |       |       |       |       |       |



SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|                      |   | 1               | 2  | Deposits For the Benefit of All Policyholders |            | All Other Special Deposits   |            |
|----------------------|---|-----------------|--|---|------------|------------------------------|------------|
|                      |   |                 |  | 3   | 4          | 5                            | 6          |
| States, Etc.         |   | Type of Deposit | Purpose of Deposit                                     | Book/Adjusted Carrying Value                  | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1.                   | Alabama .....   | AL              |  |   |            |                              |            |
| 2.                   | Alaska .....  | AK              |  |   |            |                              |            |
| 3.                   | Arizona .....   | AZ              |  |   |            |                              |            |
| 4.                   | Arkansas .....  | AR              |  |   |            |                              |            |
| 5.                   | California .....  | CA              |  |   |            |                              |            |
| 6.                   | Colorado .....  | CO              |  |   |            |                              |            |
| 7.                   | Connecticut .....   | CT              |  |   |            |                              |            |
| 8.                   | Delaware .....  | DE              |  |   |            |                              |            |
| 9.                   | District of Columbia .....  | DC              |  |   |            |                              |            |
| 10.                  | Florida .....   | FL              |  |   |            |                              |            |
| 11.                  | Georgia .....   | GA              |  |   |            |                              |            |
| 12.                  | Hawaii .....  | HI              |  |   |            |                              |            |
| 13.                  | Idaho .....   | ID              |  |   |            |                              |            |
| 14.                  | Illinois .....  | IL              |  |   |            |                              |            |
| 15.                  | Indiana .....   | IN              |  |   |            |                              |            |
| 16.                  | Iowa .....  | IA              |  |   |            |                              |            |
| 17.                  | Kansas .....  | KS              |  |   |            |                              |            |
| 18.                  | Kentucky .....  | KY              |  |   |            |                              |            |
| 19.                  | Louisiana .....   | LA              |  |   |            |                              |            |
| 20.                  | Maine .....   | ME              |  |   |            |                              |            |
| 21.                  | Maryland .....  | MD              |  |   |            |                              |            |
| 22.                  | Massachusetts .....   | MA              |  |   |            |                              |            |
| 23.                  | Michigan .....  | MI              |  |   |            |                              |            |
| 24.                  | Minnesota .....   | MN              |  |   |            |                              |            |
| 25.                  | Mississippi .....   | MS              |  |   |            |                              |            |
| 26.                  | Missouri .....  | MO              |  |   |            |                              |            |
| 27.                  | Montana .....   | MT              |  |   |            |                              |            |
| 28.                  | Nebraska .....  | NE              |  |   |            |                              |            |
| 29.                  | Nevada .....  | NV              |  |   |            |                              |            |
| 30.                  | New Hampshire .....   | NH              |  |   |            |                              |            |
| 31.                  | New Jersey .....  | NJ              |  |   |            |                              |            |
| 32.                  | New Mexico .....  | NM              |  |   |            |                              |            |
| 33.                  | New York .....  | NY              |  |   |            |                              |            |
| 34.                  | North Carolina .....  | NC              |  |   |            |                              |            |
| 35.                  | North Dakota .....  | ND              |  |   |            |                              |            |
| 36.                  | Ohio .....  | OH              | B<br>Property & Casualty; Satte Deposit; State Deposit | 1,203,093                                     | 1,130,252  |                              |            |
| 37.                  | Oklahoma .....  | OK              |  |   |            |                              |            |
| 38.                  | Oregon .....  | OR              |  |   |            |                              |            |
| 39.                  | Pennsylvania .....  | PA              |  |   |            |                              |            |
| 40.                  | Rhode Island .....  | RI              |  |   |            |                              |            |
| 41.                  | South Carolina .....  | SC              |  |   |            |                              |            |
| 42.                  | South Dakota .....  | SD              |  |   |            |                              |            |
| 43.                  | Tennessee .....   | TN              |  |   |            |                              |            |
| 44.                  | Texas .....   | TX              |  |   |            |                              |            |
| 45.                  | Utah .....  | UT              |  |   |            |                              |            |
| 46.                  | Vermont .....   | VT              |  |   |            |                              |            |
| 47.                  | Virginia .....  | VA              |  |   |            |                              |            |
| 48.                  | Washington .....  | WA              |  |   |            |                              |            |
| 49.                  | West Virginia .....   | WV              |  |   |            |                              |            |
| 50.                  | Wisconsin .....   | WI              |  |   |            |                              |            |
| 51.                  | Wyoming .....   | WY              |  |   |            |                              |            |
| 52.                  | American Samoa .....  | AS              |  |   |            |                              |            |
| 53.                  | Guam .....  | GU              |  |   |            |                              |            |
| 54.                  | Puerto Rico .....   | PR              |  |   |            |                              |            |
| 55.                  | US Virgin Islands .....   | VI              |  |   |            |                              |            |
| 56.                  | Northern Mariana Islands .....                                      | MP              |  |   |            |                              |            |
| 57.                  | Canada .....  | CAN             |  |   |            |                              |            |
| 58.                  | Aggregate Alien and Other .....                                     | OT              | XXX  |   |            |                              |            |
| 59.                  | Totals .....  | XXX             | XXX  | 1,203,093                                     | 1,130,252  |                              |            |
| Details of Write-Ins |   |                 |  |   |            |                              |            |
| 5801.                | .....   |                 |  |   |            |                              |            |
| 5802.                | .....   |                 |  |   |            |                              |            |
| 5803.                | .....   |                 |  |   |            |                              |            |
| 5898.                | Summary of remaining write-ins for Line 58 from overflow page ..... |                 |  |   |            |                              |            |
| 5899.                | Totals (Lines 5801 through 5803 plus 5898) (Line 58 above) .....    |                 |  |   |            |                              |            |